

Irish Stock Exchange Daily Bond Index Report

Tuesday 19 March, 2013

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
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 info@ise.ie

Bond Indices Performance

Index	Close Value 19-Mar-2013	Previous Close Value 18-Mar-2013	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	107.34	107.54	-0.192%	0.05%	3.15%	3.15%	7.34%	5.04	4.87	3.53
All Bond Index (Return)	160.65	160.88	-0.143%	0.27%	4.04%	4.04%	60.65%	5.04	4.87	3.53
Under 3 Bond Index (Clean)	100.80	100.85	-0.050%	-0.19%	-0.19%	-0.19%	0.80%	0.82	0.82	1.00
Under 3 Bond Index (Return)	141.67	141.68	-0.003%	0.04%	0.66%	0.66%	41.67%	0.82	0.82	1.00
Under 5 Bond Index (Clean)	107.85	107.91	-0.058%	-0.10%	0.68%	0.68%	7.85%	2.13	2.09	2.07
Under 5 Bond Index (Return)	152.55	152.57	-0.010%	0.12%	1.56%	1.56%	52.55%	2.13	2.09	2.07
Under 10 Bond Index (Clean)	107.43	107.58	-0.143%	0.01%	2.65%	2.65%	7.43%	4.21	4.08	3.17
Under 10 Bond Index (Return)	156.85	156.99	-0.092%	0.24%	3.54%	3.54%	56.85%	4.21	4.08	3.17
5 Plus Bond Index (Clean)	108.84	109.12	-0.264%	0.14%	4.60%	4.60%	8.84%	6.60	6.36	3.78
5 Plus Bond Index (Return)	168.13	168.49	-0.214%	0.36%	5.49%	5.49%	68.13%	6.60	6.36	3.78
10 Plus Bond Index (Clean)	109.86	110.33	-0.424%	0.37%	6.57%	6.57%	9.86%	9.03	8.65	4.33
10 Plus Bond Index (Return)	175.78	176.46	-0.385%	0.57%	7.36%	7.36%	75.78%	9.03	8.65	4.33

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	O/S Amt
										Cash	O/S(m)	Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	100.33	4.59	335	104.92	0.00	5,116	5,133	5368
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	102.58	0.69	63	103.27	0.00	7,599	7,795	7847
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.25	0.36	29	106.61	0.00	3,646	3,857	3870
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	115.86	4.84	211	120.70	0.00	7	9	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	108.05	4.22	335	112.27	0.00	10,205	11,027	11458
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.57	2.29	152	113.86	0.00	6,389	7,129	7275
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.24	1.87	152	109.11	0.00	9,256	9,925	10099
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.78	3.30	274	109.08	0.00	7,700	8,145	8399
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.84	2.46	152	116.30	0.00	6,772	7,703	7869
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	105.56	4.13	335	109.69	0.00	11,809	12,465	12952
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	108.61	2.08	152	110.69	0.00	9,062	9,831	10020
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	98.00	0.00	0	98.00	0.00	5,000	4,900	4900
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	109.17	0.09	6	109.26	0.00	11,759	12,837	12848

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting									
			Under 3	Under 5	Under 10	5 Plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus					
IE0031256328	3125632	5.0 Treas Bnd 2013	Yes	Yes	Yes	Yes	No	No	5.10%	30.60%	14.70%	6.20%							5.20%	31.40%	15.00%	6.30%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	7.70%	46.40%	22.30%	9.40%							7.60%	45.90%	21.90%	9.20%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	3.80%	23.00%	11.00%	4.60%							3.80%	22.60%	10.80%	4.50%		
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%	0.10%	0.00%	0.00%							0.00%	0.10%	0.00%	0.00%		
IE0006857530	0685753	4.6 Treas Bnd 2016	Yes	No	Yes	Yes	No	No	10.90%		31.60%	13.30%							11.10%		32.00%	13.50%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.10%		20.40%	8.60%							7.10%		20.30%	8.50%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	9.90%			12.00%	15.10%						9.80%			11.90%	15.10%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.80%	12.40%						8.20%			9.90%	12.50%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	7.60%			9.30%	11.70%						7.60%			9.20%	11.70%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	12.40%			15.00%	18.90%						12.60%			15.20%	19.30%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	9.80%			11.80%	14.90%						9.70%			11.80%	14.90%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	No	Yes	Yes	4.90%				7.40%	27.60%					4.80%				7.30%	27.60%
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	12.70%					19.50%	72.40%				12.50%				19.20%	72.40%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	

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Bond Index Constituent

Clean Price Performance			Index Price 19-Mar-2013	Previous Index Price 18-Mar-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	100.33	100.36	-0.028%	-0.239%	-0.855%	-0.855%	0.51	0.07	0.07
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	102.58	102.67	-0.083%	-0.188%	0.063%	0.063%	0.82	0.82	0.81
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.25	106.26	-0.012%	-0.120%	0.193%	0.193%	1.18	1.87	1.85
IE0004680173	0468017	8.25 Treas Bnd 2015	115.86	115.85	0.011%	-0.293%	2.261%	2.261%	1.48	2.20	2.17
IE0006857530	0685753	4.6 Treas Bnd 2016	108.05	108.08	-0.028%	0.083%	1.419%	1.419%	1.88	2.83	2.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.57	111.71	-0.125%	-0.194%	1.847%	1.847%	2.77	4.11	4.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.24	107.55	-0.296%	-0.054%	2.642%	2.642%	3.07	4.99	4.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.78	105.88	-0.094%	0.049%	4.536%	4.536%	3.36	5.45	5.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.84	114.09	-0.215%	-0.112%	3.722%	3.722%	3.50	5.59	5.40
IE0034074488	3407448	4.5 Treas Bnd 2020	105.56	105.78	-0.208%	0.301%	4.725%	4.725%	3.60	6.01	5.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	108.61	108.82	-0.190%	0.180%	4.783%	4.783%	3.67	6.42	6.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.00	98.51	-0.520%				4.15	8.45	8.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.17	109.60	-0.388%	0.407%	6.611%	6.611%	4.40	9.25	8.86

Return Price Performance			Index Price 19-Mar-2013	Previous Index Price 18-Mar-2013	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.92	104.89	0.026%	0.019%	0.194%	0.194%	0.51	0.07	0.07
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.27	103.31	-0.041%	0.015%	-2.907%	-2.907%	0.82	0.82	0.81
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.61	106.57	0.035%	0.100%	-3.227%	-3.227%	1.18	1.87	1.85
IE0004680173	0468017	8.25 Treas Bnd 2015	120.70	120.59	0.086%	0.117%	3.759%	3.759%	1.48	2.20	2.17
IE0006857530	0685753	4.6 Treas Bnd 2016	112.27	112.25	0.018%	0.294%	2.272%	2.272%	1.88	2.83	2.78
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	113.86	113.94	-0.070%	0.061%	2.890%	2.890%	2.77	4.11	4.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.11	109.38	-0.245%	0.162%	3.532%	3.532%	3.07	4.99	4.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.08	109.13	-0.048%	0.259%	5.341%	5.341%	3.36	5.45	5.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.30	116.48	-0.155%	0.155%	4.818%	4.818%	3.50	5.59	5.40
IE0034074488	3407448	4.5 Treas Bnd 2020	109.69	109.86	-0.156%	0.506%	5.506%	5.506%	3.60	6.01	5.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.69	110.84	-0.137%	0.414%	5.757%	5.757%	3.67	6.42	6.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	98.00	98.51	-0.520%				4.15	8.45	8.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	109.26	109.63	-0.334%	-4.105%	2.364%	2.364%	4.40	9.25	8.86